

## CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF February 28, 2019 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
<b>Bank Deposit Instruments</b>						<b>36.5%</b>
25,000,000	ANZ Bank	2.73%	5/8/2019	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.72%	5/13/2019	25,000,000	25,000,000	A-1+
75,000,000	ANZ Bank	2.39%	3/1/2019	75,000,000	75,000,000	A-1+
50,000,000	ANZ Bank	2.86%	3/20/2019	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	2.86%	3/21/2019	50,000,000	50,000,000	A-1+
25,000,000	ANZ Bank	2.85%	3/27/2019	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.85%	4/4/2019	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.78%	5/6/2019	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.66%	5/23/2019	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.80%	4/26/2019	25,000,000	25,000,000	A-1+
125,000,000	BB&T CO. (2)	2.60%	3/1/2019	125,000,000	125,000,000	A-1
100,000,000	BB&T CO. (2)	2.60%	3/1/2019	100,000,000	100,000,000	A-1
25,000,000	BB&T CO. (2)	2.60%	3/1/2019	25,000,000	25,000,000	A-1
25,000,000	DEXIA CREDIT LOCAL SA NY	2.48%	3/19/2019	25,000,000	25,000,750	A-1+
25,000,000	DEXIA CREDIT LOCAL SA NY	2.70%	4/8/2019	25,000,000	25,000,000	A-1+
25,000,000	DEXIA CREDIT LOCAL SA NY	2.61%	4/8/2019	25,000,000	25,000,000	A-1+
25,000,000	DEXIA CREDIT LOCAL SA NY	2.74%	7/12/2019	25,000,000	25,018,750	A-1+
25,000,000	DEXIA CREDIT LOCAL SA NY	2.78%	5/8/2019	25,000,000	25,013,500	A-1+
25,000,000	DEXIA CREDIT LOCAL SA NY	2.78%	5/13/2019	25,000,000	25,014,250	A-1+
50,000,000	DEXIA CREDIT LOCAL SA NY	2.68%	3/1/2019	50,000,000	50,000,000	A-1+
150,000,000	DZ BANK	2.38%	3/1/2019	150,000,000	150,000,000	A-1+
3,176	BANK OF NEW YORK	0.01%	3/1/2019	3,176	3,176	A-1+
250,000,000	MUFG BANK LTD/NY	2.38%	3/6/2019	250,000,000	249,998,995	A-1
25,000,000	NORDEA BANK	2.54%	5/20/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK	2.60%	8/16/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK	2.44%	3/18/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK	2.85%	6/5/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK	2.85%	6/14/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK	2.73%	6/14/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK	2.84%	6/25/2019	25,000,000	25,000,000	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.55%	3/22/2019	25,000,000	25,001,500	A-1+
50,000,000	ROYAL BANK OF CANADA NY	2.63%	3/15/2019	50,000,000	49,997,500	A-1+
1,400,000	ROYAL BANK OF CANADA NY	3.10%	3/22/2019	1,400,450	1,400,192	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.94%	3/22/2019	25,001,792	25,001,450	A-1+
10,000,000	ROYAL BANK OF CANADA NY	2.94%	3/22/2019	10,002,314	10,000,580	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.85%	3/22/2019	25,000,000	25,000,250	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.83%	6/5/2019	25,000,000	25,004,250	A-1+
13,000,000	ROYAL BANK OF CANADA NY	2.66%	4/15/2019	12,983,564	12,985,125	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.69%	3/18/2019	25,000,000	25,007,100	A-1+
250,000,000	SCOTIA BANK (2)	2.57%	3/1/2019	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	2.57%	3/1/2019	50,000,000	50,000,000	A-1
25,000,000	SUMITOMO MITSUI BANK (2)	2.50%	3/1/2019	25,000,000	25,000,000	A-1
50,000,000	SUMITOMO MITSUI BANK (2)	2.50%	3/1/2019	50,000,000	50,000,000	A-1
25,000,000	SUMITOMO MITSUI BANK (2)	2.50%	3/1/2019	25,000,000	25,000,000	A-1
100,000,000	SUMITOMO MITSUI BANK (2)	2.50%	3/1/2019	100,000,000	100,000,000	A-1
25,000,000	SVENSKA HANDELSBANKEN NY	2.45%	3/4/2019	25,000,000	25,000,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	2.70%	4/24/2019	25,000,000	25,006,750	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.76%	6/19/2019	50,000,000	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.74%	3/27/2019	50,000,000	50,011,000	A-1+

25,000,000	SVENSKA HANDELSBANKEN NY	2.72%	3/26/2019	25,000,000	25,005,035	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	2.82%	4/12/2019	25,000,000	25,004,324	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	2.78%	4/23/2019	25,000,000	24,994,598	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	2.59%	3/28/2019	25,000,000	24,994,000	A-1+
35,724,000	SVENSKA HANDELSBANKEN NY	2.36%	3/1/2019	35,724,000	35,724,000	A-1+
100,000,000	TORONTO DOMINION BANK(2)	2.52%	3/1/2019	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	2.52%	3/1/2019	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	2.52%	3/1/2019	50,000,000	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	2.52%	3/1/2019	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	2.52%	3/1/2019	25,000,000	25,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	2.52%	3/1/2019	25,000,000	25,000,000	A-1+
25,000,000	US BANK	2.76%	4/29/2019	25,000,000	25,013,500	A-1+
25,000,000	US BANK	2.73%	7/22/2019	25,000,000	25,014,750	A-1+
25,000,000	US BANK	2.59%	3/21/2019	25,000,000	25,000,000	A-1+
25,000,000	US BANK	2.62%	8/21/2019	25,000,000	25,001,750	A-1+
25,000,000	US BANK	2.69%	3/22/2019	25,000,000	25,000,000	A-1+
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2,760,127,176				2,760,115,297	2,760,227,075	

<b>Bank Deposit Instruments with Government Backing</b>						<b>9.9%</b>
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50,000,000	BERKSHIRE BANK (2,3)	2.53%	3/1/2019	50,000,000	50,000,000	N/A
75,000,000	CITIZENS BANK (2,3)	2.50%	3/1/2019	75,000,000	75,000,000	A-2
50,000,000	CITIZENS BANK (2,3)	2.50%	3/1/2019	50,000,000	50,000,000	A-2
100,000,000	CITIZENS BANK (2,3)	2.50%	3/1/2019	100,000,000	100,000,000	A-2
25,000,000	CITIZENS BANK (2,3)	2.50%	3/1/2019	25,000,000	25,000,000	A-2
200,000,000	FIRST REPUBLIC BANK(2,3)	2.50%	3/1/2019	200,000,000	200,000,000	A-2
50,000,000	PEOPLE'S UNITED BANK (2,3)	2.55%	3/1/2019	50,000,000	50,000,000	A-2
100,000,000	SANTANDER BANK (2,3)	2.54%	3/1/2019	100,000,000	100,000,000	A-2
50,000,000	UNITED BANK (2,3)	2.52%	3/1/2019	50,000,000	50,000,000	N/A
50,000,000	UNITED BANK (2,3)	2.52%	3/1/2019	50,000,000	50,000,000	N/A
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750,000,000				750,000,000	750,000,000	

<b>Commercial Paper and Corporate Notes</b>						<b>25.3%</b>
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25,000,000	APPLE INC	2.61%	3/21/2019	24,964,444	24,964,750	A-1+
25,000,000	APPLE INC	2.62%	4/15/2019	24,919,688	24,921,750	A-1+
25,000,000	APPLE INC	2.75%	6/3/2019	24,825,056	24,834,250	A-1+
25,000,000	APPLE INC	2.77%	6/17/2019	24,797,500	24,807,000	A-1+
25,000,000	APPLE INC	2.72%	6/18/2019	24,799,410	24,805,000	A-1+
20,000,000	APPLE INC	2.74%	6/20/2019	19,835,350	19,840,800	A-1+
50,000,000	APPLE INC	2.73%	7/22/2019	49,471,694	49,482,500	A-1+
14,900,000	APPLE INC	2.70%	7/22/2019	14,744,341	14,745,785	A-1+
25,000,000	APPLE INC	2.64%	7/23/2019	24,743,000	24,739,500	A-1+
25,000,000	APPLE INC	2.63%	8/5/2019	24,720,344	24,715,500	A-1+
7,500,000	APPLE INC	2.45%	3/18/2019	7,491,535	7,490,925	A-1+
50,000,000	APPLE INC	2.45%	3/18/2019	49,943,569	49,939,500	A-1+
25,000,000	APPLE INC	2.62%	3/18/2019	24,969,660	24,969,750	A-1+
50,000,000	EXXON MOBIL CORP	2.52%	4/15/2019	49,845,625	49,845,500	A-1+
25,000,000	EXXON MOBIL CORP	2.53%	4/8/2019	24,934,556	24,934,750	A-1+
50,000,000	EXXON MOBIL CORP	2.55%	3/18/2019	49,940,972	49,940,000	A-1+
25,000,000	EXXON MOBIL CORP	2.53%	3/18/2019	24,970,722	24,970,000	A-1+
25,000,000	EXXON MOBIL CORP	2.52%	3/19/2019	24,969,125	24,968,250	A-1+
25,000,000	EXXON MOBIL CORP	2.52%	3/19/2019	24,969,125	24,968,250	A-1+
50,000,000	EXXON MOBIL CORP	2.53%	4/1/2019	49,893,222	49,893,000	A-1+
50,000,000	EXXON MOBIL CORP	2.52%	5/1/2019	49,790,736	49,789,000	A-1+
25,000,000	EXXON MOBIL CORP	2.50%	5/10/2019	24,880,903	24,878,500	A-1+
25,000,000	EXXON MOBIL CORP	2.50%	5/10/2019	24,880,903	24,878,500	A-1+
25,000,000	NATL SEC CLEARING CORP	2.49%	3/27/2019	24,955,764	24,954,250	A-1+
50,000,000	NATL SEC CLEARING CORP	2.49%	3/15/2019	49,952,361	49,949,500	A-1+
46,000,000	NATL SEC CLEARING CORP	2.50%	3/26/2019	45,921,417	45,919,040	A-1+
25,000,000	NATL SEC CLEARING CORP	2.67%	5/1/2019	24,889,861	24,892,250	A-1+
25,000,000	NATL SEC CLEARING CORP	2.88%	6/3/2019	24,817,222	24,831,750	A-1+

25,000,000	NATL SEC CLEARING CORP	2.92%	6/13/2019	24,794,889	24,812,500	A-1+
25,000,000	NATL SEC CLEARING CORP	2.88%	7/2/2019	24,760,833	24,776,000	A-1+
25,000,000	NATL SEC CLEARING CORP	2.88%	7/3/2019	24,758,889	24,774,250	A-1+
25,000,000	NATL SEC CLEARING CORP	2.46%	3/12/2019	24,981,514	24,980,000	A-1+
50,000,000	NATL SEC CLEARING CORP	2.49%	3/4/2019	49,989,792	49,987,000	A-1+
25,000,000	NATL SEC CLEARING CORP	2.64%	4/1/2019	24,944,674	24,945,750	A-1+
80,000,000	PROCTER & GAMBLE CO	2.49%	3/6/2019	79,972,778	79,804,000	A-1+
25,000,000	PROCTER & GAMBLE CO	2.47%	3/7/2019	24,989,875	24,988,500	A-1+
50,000,000	PROCTER & GAMBLE CO	2.44%	3/13/2019	49,960,000	49,956,500	A-1+
50,000,000	PROCTER & GAMBLE CO	2.49%	3/14/2019	49,955,764	49,953,000	A-1+
50,000,000	PROCTER & GAMBLE CO	2.49%	3/14/2019	49,955,764	49,953,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.62%	8/13/2019	24,707,813	24,711,750	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.50%	3/14/2019	24,977,972	24,977,250	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.55%	3/20/2019	49,934,556	49,935,000	A-1+
40,000,000	TOYOTA MOTOR CREDIT CORP	2.55%	3/21/2019	39,944,889	39,945,200	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.80%	3/22/2019	25,000,000	25,006,250	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.77%	4/18/2019	25,000,000	25,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.76%	3/11/2019	25,000,000	25,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.81%	4/10/2019	25,000,000	25,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.82%	4/15/2019	25,000,000	25,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.60%	5/13/2019	25,000,000	25,000,000	A-1+
50,000,000	WALMART INC	2.53%	4/8/2019	49,869,111	49,869,500	A-1+
50,000,000	WALMART INC	2.52%	4/8/2019	49,869,639	49,869,500	A-1+
25,000,000	WALMART INC	2.45%	3/4/2019	24,994,979	24,993,250	A-1+
25,000,000	WALMART INC	2.58%	3/11/2019	24,982,431	24,981,750	A-1+
50,000,000	WALMART INC	2.58%	3/11/2019	49,964,861	49,963,500	A-1+
75,000,000	WALMART INC	2.47%	3/25/2019	74,878,500	74,875,500	A-1+
38,596,000	WALMART INC	2.54%	4/9/2019	38,491,887	38,492,563	A-1+
25,000,000	WALMART INC	2.59%	4/15/2019	24,920,625	24,922,750	A-1+
1,921,996,000				1,916,440,138	1,916,343,813	

**Government Securities 21.6%**

1,964,000	FANNIE MAE	2.51%	8/28/2019	1,949,685	1,949,445	AA+
7,095,000	FANNIE MAE	2.57%	8/28/2019	7,040,612	7,042,419	AA+
20,000,000	FANNIE MAE	2.59%	7/5/2019	19,901,432	19,905,700	AA+
2,000,000	FANNIE MAE	2.55%	10/28/2019	1,983,270	1,981,582	AA+
11,498,000	FANNIE MAE	2.65%	6/28/2019	11,444,399	11,449,099	AA+
2,500,000	FANNIE MAE	2.50%	8/2/2019	2,500,000	2,486,890	AA+
10,000,000	FANNIE MAE	2.59%	10/28/2019	9,922,929	9,925,130	AA+
13,200,000	FANNIE MAE	2.57%	2/28/2020	13,062,436	13,064,964	AA+
2,050,000	FANNIE MAE	2.58%	8/28/2019	2,039,178	2,039,762	AA+
20,000,000	FANNIE MAE	2.56%	1/21/2020	19,836,618	19,839,800	AA+
20,000,000	FANNIE MAE	2.49%	3/1/2019	20,000,000	20,008,175	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.43%	3/1/2019	24,997,873	24,970,918	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.45%	3/1/2019	24,998,925	24,980,357	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.65%	4/19/2019	24,997,730	24,986,613	AA+
30,000,000	FEDERAL FARM CREDIT BANK	2.44%	3/1/2019	29,958,113	29,956,478	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.44%	3/1/2019	24,998,973	24,963,265	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.44%	3/25/2019	24,999,145	24,995,242	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.42%	3/27/2019	24,999,886	24,992,717	AA+
50,000,000	FEDERAL FARM CREDIT BANK	2.51%	3/1/2019	50,000,000	49,980,128	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.51%	3/1/2019	9,991,067	9,996,026	AA+
15,000,000	FEDERAL FARM CREDIT BANK	2.40%	3/1/2019	15,000,000	15,000,000	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.53%	3/1/2019	24,999,988	25,000,171	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.53%	3/1/2019	25,000,000	25,000,171	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.54%	3/1/2019	24,997,420	24,996,654	AA+
15,000,000	FEDERAL FARM CREDIT BANK	2.54%	3/1/2019	14,993,828	14,997,992	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.44%	3/1/2019	25,000,000	24,991,770	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.44%	3/1/2019	25,000,164	24,991,770	AA+

25,000,000	FEDERAL FARM CREDIT BANK	2.61%	3/1/2019	24,998,376	25,008,180	AA+
30,000,000	FEDERAL FARM CREDIT BANK	2.42%	3/1/2019	29,998,866	29,988,292	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.45%	3/16/2019	24,998,268	24,992,608	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.42%	3/1/2019	25,000,000	24,986,859	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.57%	3/1/2019	24,996,303	25,003,765	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.43%	3/1/2019	24,999,356	24,985,284	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.43%	3/1/2019	24,999,356	24,985,284	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.42%	3/1/2019	24,998,975	24,989,286	AA+
21,000,000	FEDERAL FARM CREDIT BANK	2.57%	4/10/2019	21,000,000	21,014,778	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.42%	3/19/2019	24,990,860	24,989,469	AA+
20,000,000	FEDERAL FARM CREDIT BANK	2.66%	11/8/2019	19,640,200	19,650,000	AA+
3,000,000	FEDERAL HOME LOAN BANK	2.59%	12/13/2019	2,995,009	2,996,193	AA+
2,000,000	FEDERAL HOME LOAN BANK	2.60%	12/13/2019	1,996,570	1,997,462	AA+
20,000,000	FEDERAL HOME LOAN BANK	2.72%	10/18/2019	19,988,200	20,011,720	AA+
9,610,000	FEDERAL HOME LOAN BANK	2.76%	10/29/2019	9,601,638	9,611,884	AA+
20,000,000	FEDERAL HOME LOAN BANK	2.24%	3/18/2019	19,992,078	19,992,420	AA+
1,200,000	FEDERAL HOME LOAN BANK	2.27%	3/18/2019	1,199,508	1,199,545	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.36%	5/28/2019	14,965,182	14,959,620	AA+
8,030,000	FEDERAL HOME LOAN BANK	2.57%	2/11/2020	7,996,864	7,998,482	AA+
8,000,000	FEDERAL HOME LOAN BANK	2.50%	8/9/2019	7,995,695	7,995,984	AA+
17,960,000	FEDERAL HOME LOAN BANK	2.73%	10/24/2019	17,962,449	17,978,032	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.33%	5/15/2019	15,092,359	15,088,590	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.40%	10/11/2019	10,000,000	10,000,390	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.40%	10/15/2019	10,000,000	10,000,840	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	9,922,595	9,932,650	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	9,922,595	9,932,650	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.75%	10/21/2019	9,921,646	9,932,650	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	14,883,557	14,898,975	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.48%	3/26/2019	25,000,000	24,987,870	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.42%	3/13/2019	24,999,483	24,990,067	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.28%	3/8/2019	14,997,787	14,998,200	AA+
10,250,000	FEDERAL HOME LOAN BANK	2.14%	3/5/2019	10,249,847	10,249,785	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.58%	9/13/2019	9,969,652	9,970,430	AA+
24,000,000	FEDERAL HOME LOAN BANK	2.59%	1/22/2020	23,981,191	23,985,744	AA+
13,025,000	FEDERAL HOME LOAN BANK	2.59%	1/28/2020	13,014,650	13,022,916	AA+
6,250,000	FEDERAL HOME LOAN BANK	2.56%	2/4/2020	6,246,314	6,248,981	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.42%	3/22/2019	25,000,000	24,988,657	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.51%	3/6/2019	24,999,795	25,000,172	AA+
4,000,000	FEDERAL HOME LOAN BANK	2.51%	3/6/2019	3,999,966	4,000,028	AA+
6,200,000	FEDERAL HOME LOAN BANK	2.51%	5/10/2019	6,199,508	6,200,617	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.49%	5/24/2019	25,000,000	25,004,322	AA+
22,000,000	FEDERAL HOME LOAN BANK	2.49%	5/24/2019	21,998,732	22,003,803	AA+
4,100,000	FEDERAL HOME LOAN BANK	2.62%	3/12/2019	4,099,827	4,100,635	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.41%	3/19/2019	15,000,031	14,997,130	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.44%	4/1/2019	25,000,000	24,994,776	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.45%	4/7/2019	25,000,267	24,995,676	AA+
5,000,000	FEDERAL HOME LOAN BANK	2.65%	1/29/2020	4,881,708	4,884,030	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.47%	5/14/2019	24,875,639	24,875,650	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.69%	9/26/2019	9,850,217	9,855,440	AA+
12,000,000	FEDERAL HOME LOAN BANK	2.65%	1/24/2020	11,720,350	11,725,836	AA+
7,000,000	FEDERAL HOME LOAN BANK	2.62%	10/15/2019	6,887,837	6,889,610	AA+
50,000,000	FEDERAL HOME LOAN BANK	2.43%	4/10/2019	49,867,500	49,866,100	AA+
50,000,000	FEDERAL HOME LOAN BANK	2.43%	4/17/2019	49,843,986	49,842,700	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.49%	8/27/2019	9,880,667	9,876,190	AA+
16,600,000	FEDERAL HOME LOAN BANK	2.49%	8/20/2019	16,409,653	16,402,510	AA+
1,000,000	FREDDIE MAC	2.67%	12/30/2019	987,200	986,850	AA+
10,000,000	FREDDIE MAC	2.59%	10/2/2019	9,922,451	9,926,050	AA+
10,000,000	FREDDIE MAC	2.47%	7/26/2019	9,951,517	9,948,200	AA+
10,000,000	FREDDIE MAC	2.47%	7/26/2019	9,951,503	9,948,200	AA+

30,000,000	FREDDIE MAC	2.60%	8/15/2019	29,834,716	29,843,700	AA+
3,920,000	FREDDIE MAC	2.57%	1/17/2020	3,883,747	3,884,367	AA+
5,000,000	FREDDIE MAC	2.74%	10/25/2019	4,964,207	4,971,495	AA+
4,500,000	FREDDIE MAC	2.59%	10/25/2019	4,472,303	4,474,346	AA+
25,000,000	FREDDIE MAC	2.36%	3/1/2019	25,000,000	24,998,264	AA+
25,000,000	FREDDIE MAC	2.36%	3/1/2019	25,000,000	24,998,265	AA+
20,000,000	US TREASURY N/B	2.59%	10/31/2019	19,824,747	19,828,906	A-1+
25,000,000	US TREASURY N/B	2.46%	7/31/2019	24,914,709	24,910,156	A-1+
15,000,000	US TREASURY N/B	2.53%	11/15/2019	14,839,882	14,838,281	A-1+
<u>1,635,952,000</u>				<u>1,632,191,763</u>	<u>1,632,130,083</u>	

### Repurchase Agreements 6.6%

126,617,000	MERRILL LYNCH	2.54%	3/1/2019	126,617,000	126,617,000	A-1
375,000,000	RBC SECURITIES	2.51%	3/1/2019	375,000,000	375,000,000	A-1+
<u>501,617,000</u>				<u>501,617,000</u>	<u>501,617,000</u>	

**7,569,692,176**

**7,560,364,198**

**7,560,317,971**

### Fund Summary Statistics and Notes

Amortized Cost	\$7,560,364,198
Fair market value	\$7,560,317,971
Shares Outstanding	\$7,494,061,031
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	2.45%
Effective 7-Day Gross Yield (5)	2.48%
WAM(R) (6)	37 Days
WAM(F) (7)	72 Days
Ratio of Amortized Cost to Fair Market Value	1.0000

(1) Securities rounded to the nearest dollar.

(2) Issues have a daily put option, and thus is calculated as 1 day for WAL and WAM purposes.

(3) Santander Bank, Berkshire Bank, People's United Bank, Citizens Bank N.A., First Republic Bank and United Bank deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Bank of Pittsburgh, Boston and San Francisco guaranteeing principal amount.

(4) Includes designated surplus reserve. NAV is calculated as the total amortized cost / participant shares.

(5) Includes approximately 2-4 basis points of expenses and a 10 basis point contribution to the designated surplus reserve each day the size of the reserve is less than one percent of the size of the Short-Term Investment Fund. Gross Yield is prior to reserve transfers, after operating expenses.

(6) Weighted average maturity to the next reset date.

(7) Weighted average maturity to final maturity date.